

Figure 1

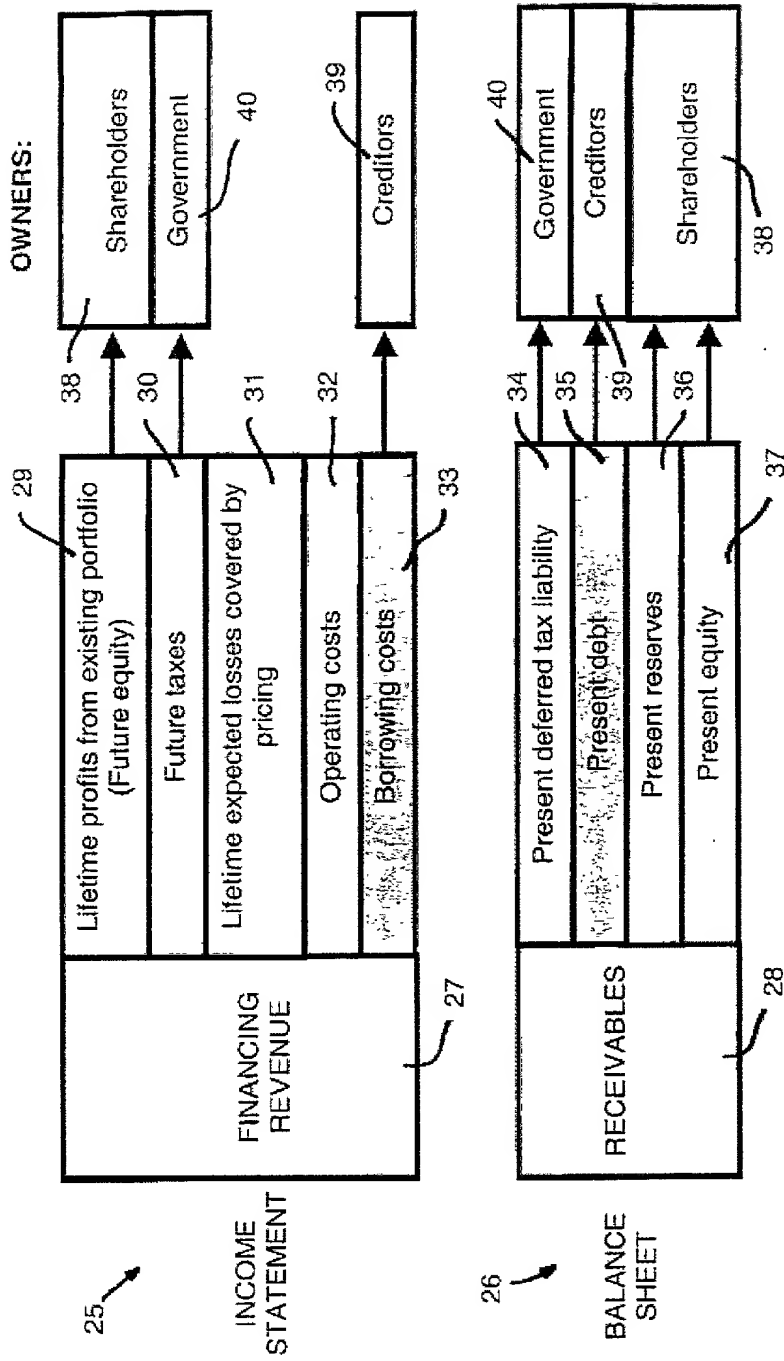


Figure 2

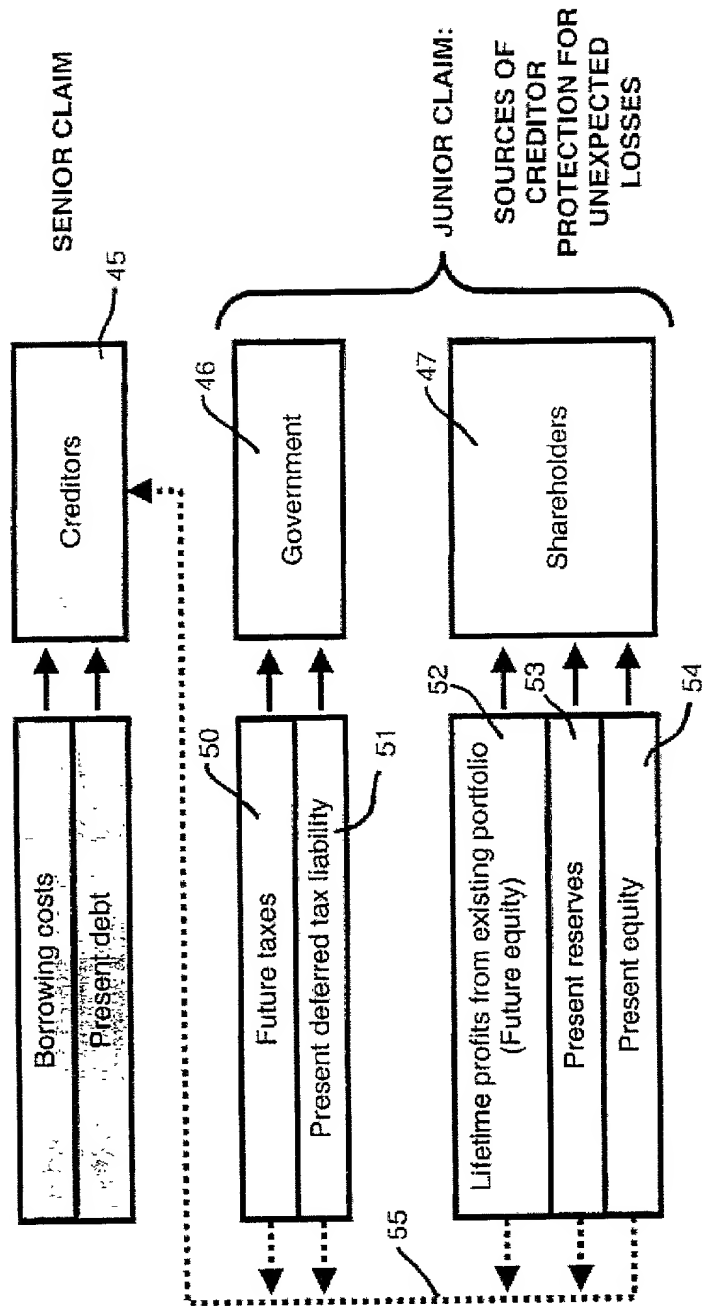


Figure 3

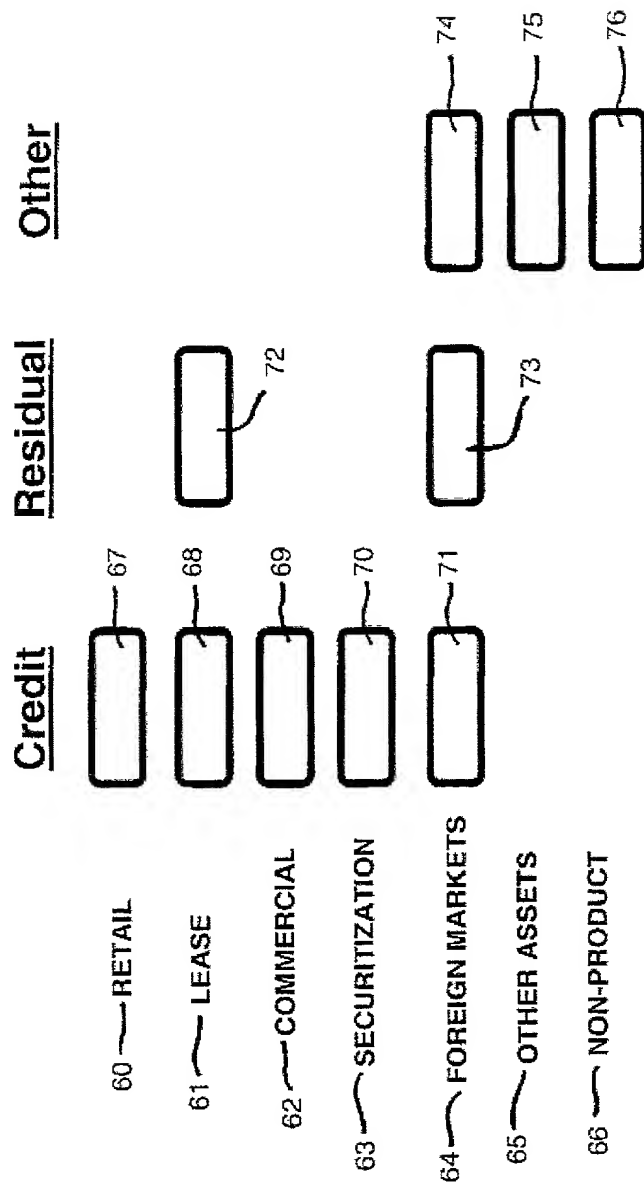


Figure 4

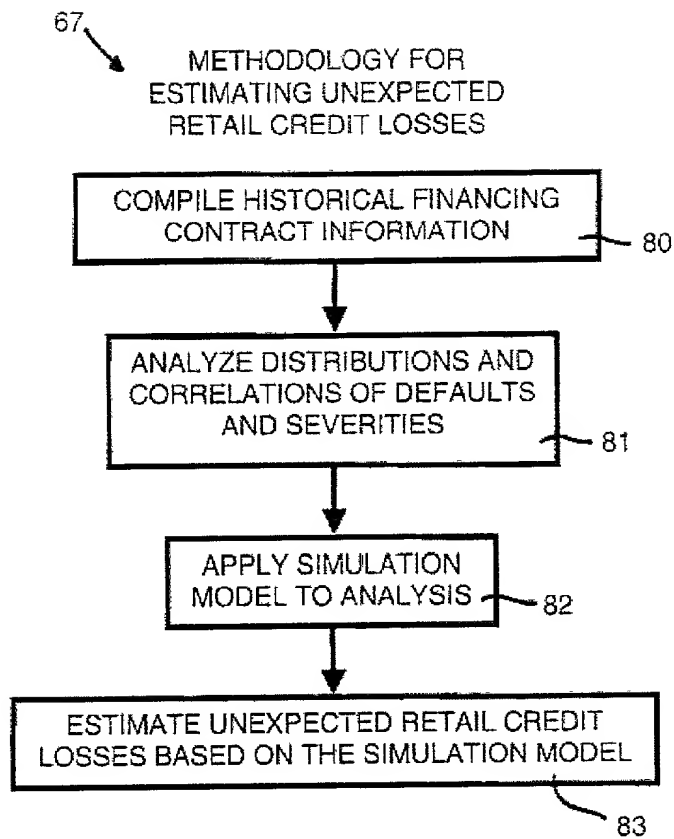


Figure 5

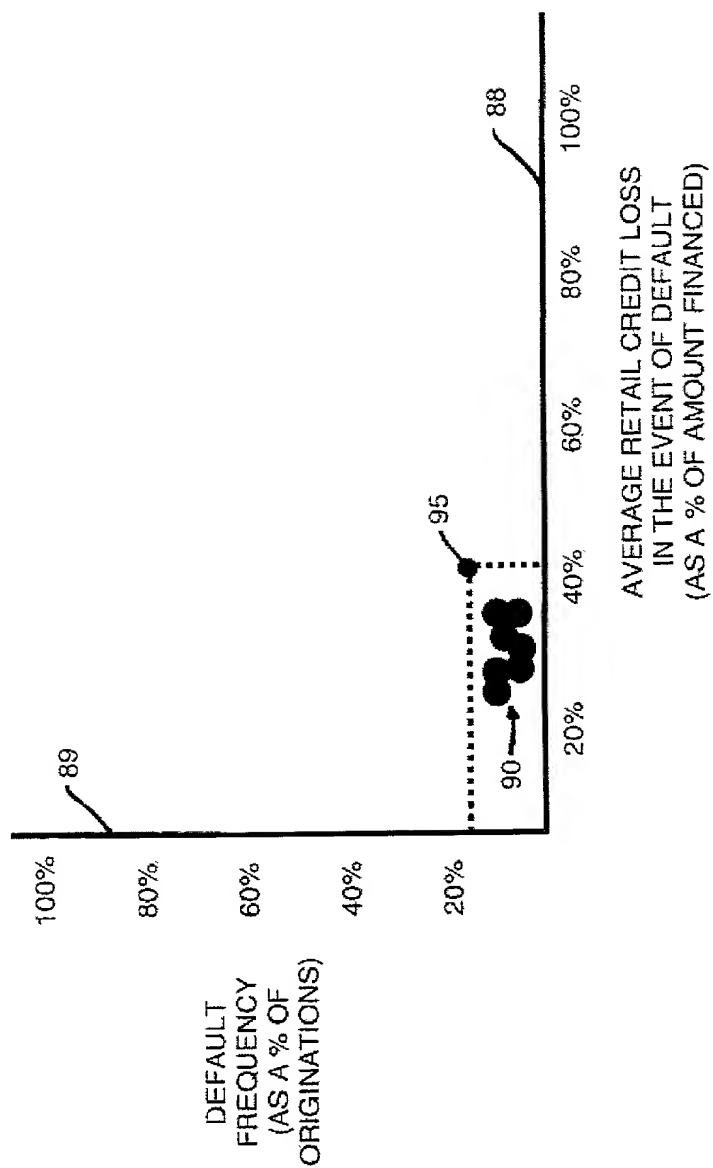


Figure 6

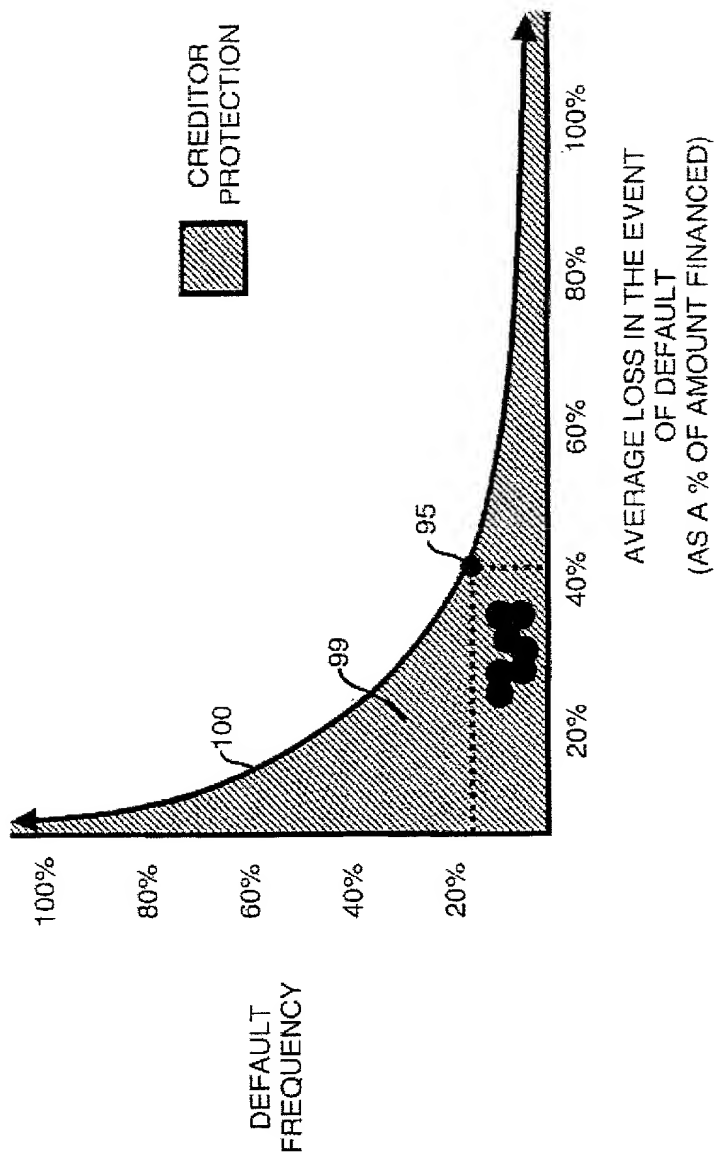


Figure 7

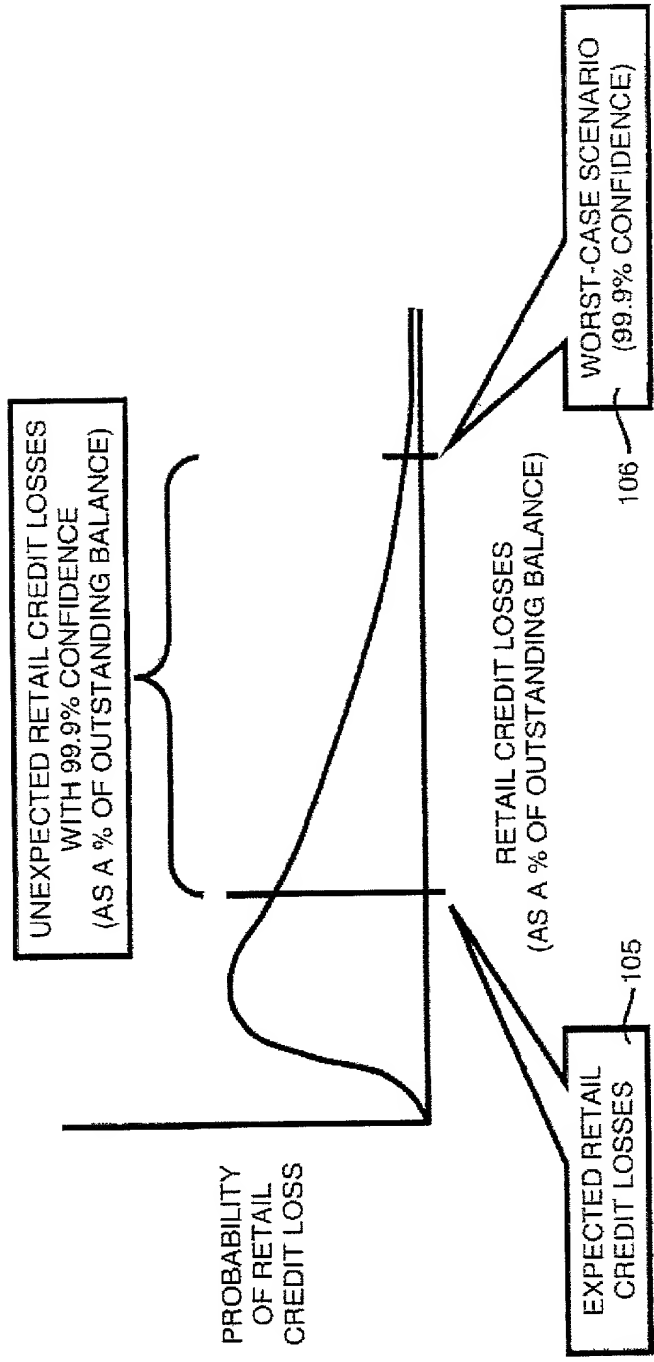


Figure 8

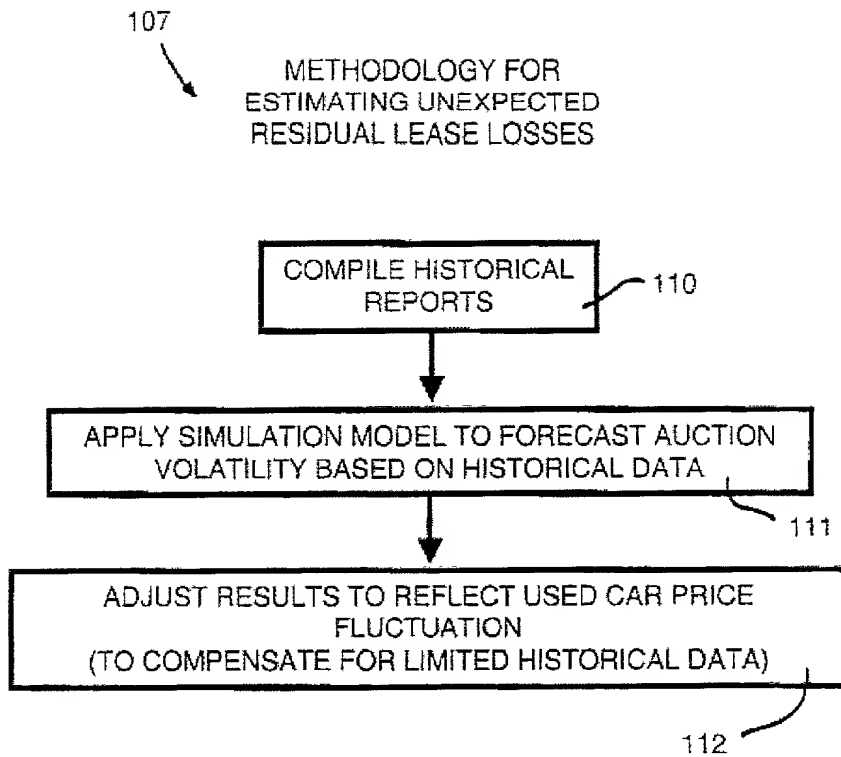


Figure 9

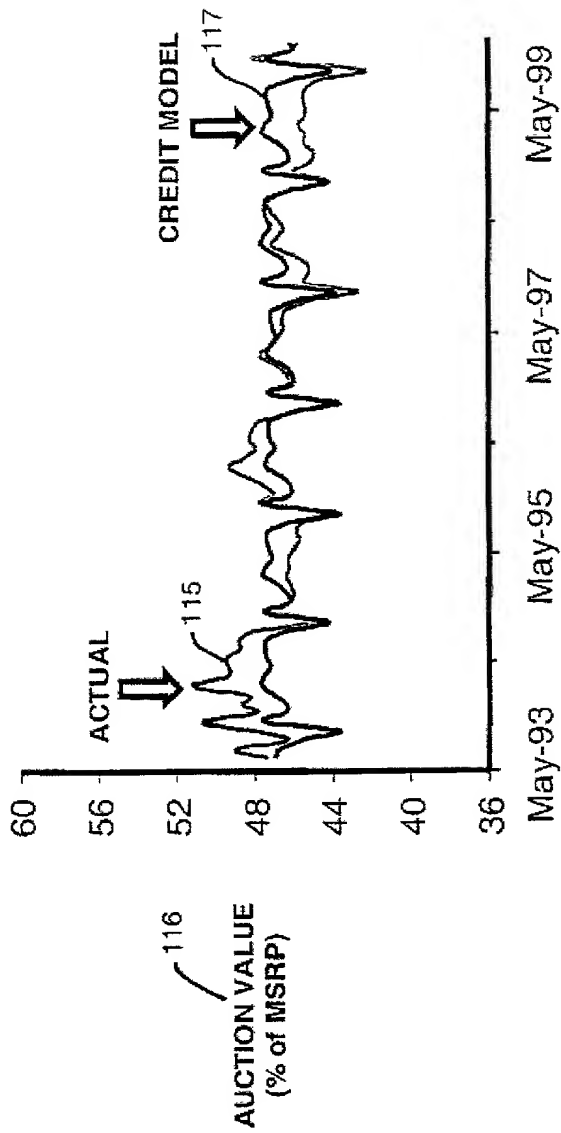


Figure 10

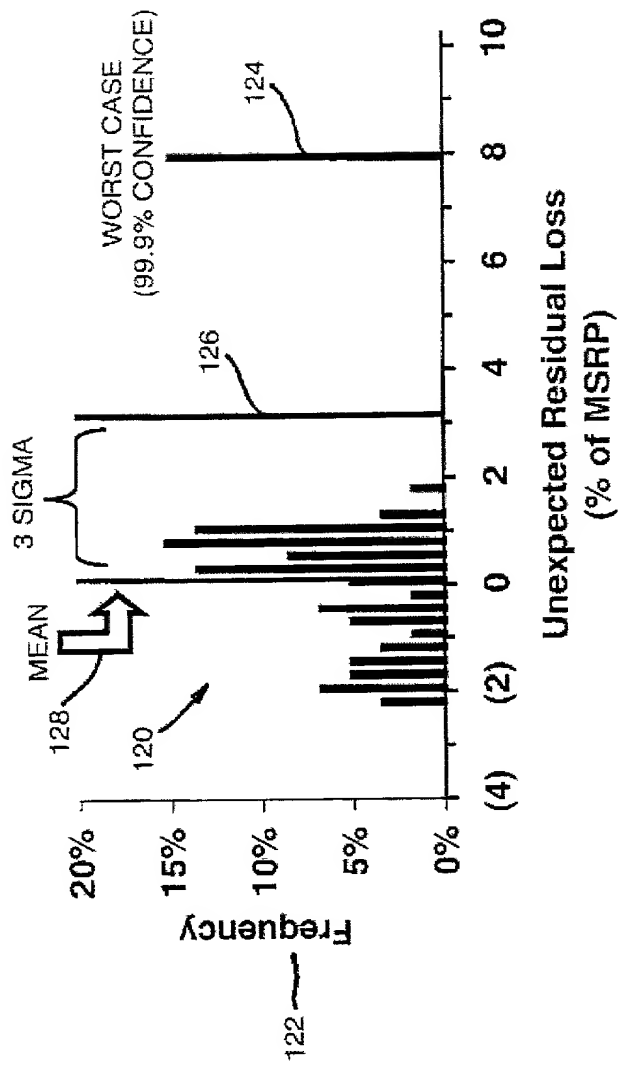
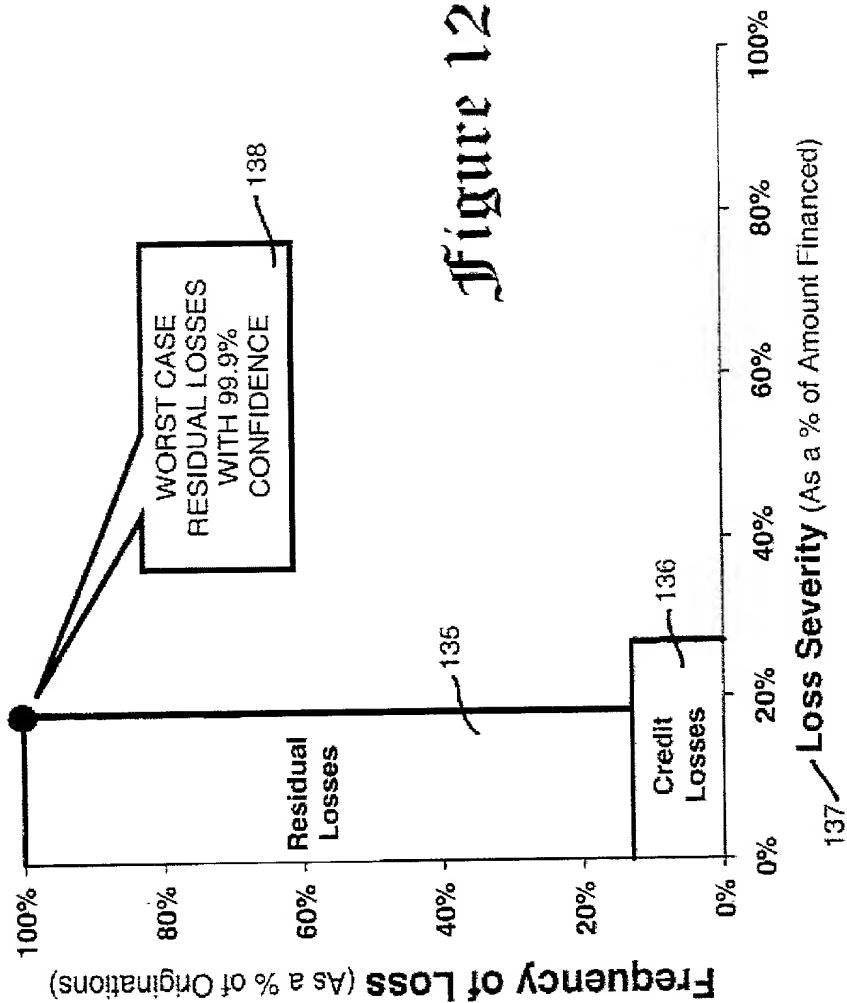


Figure 11



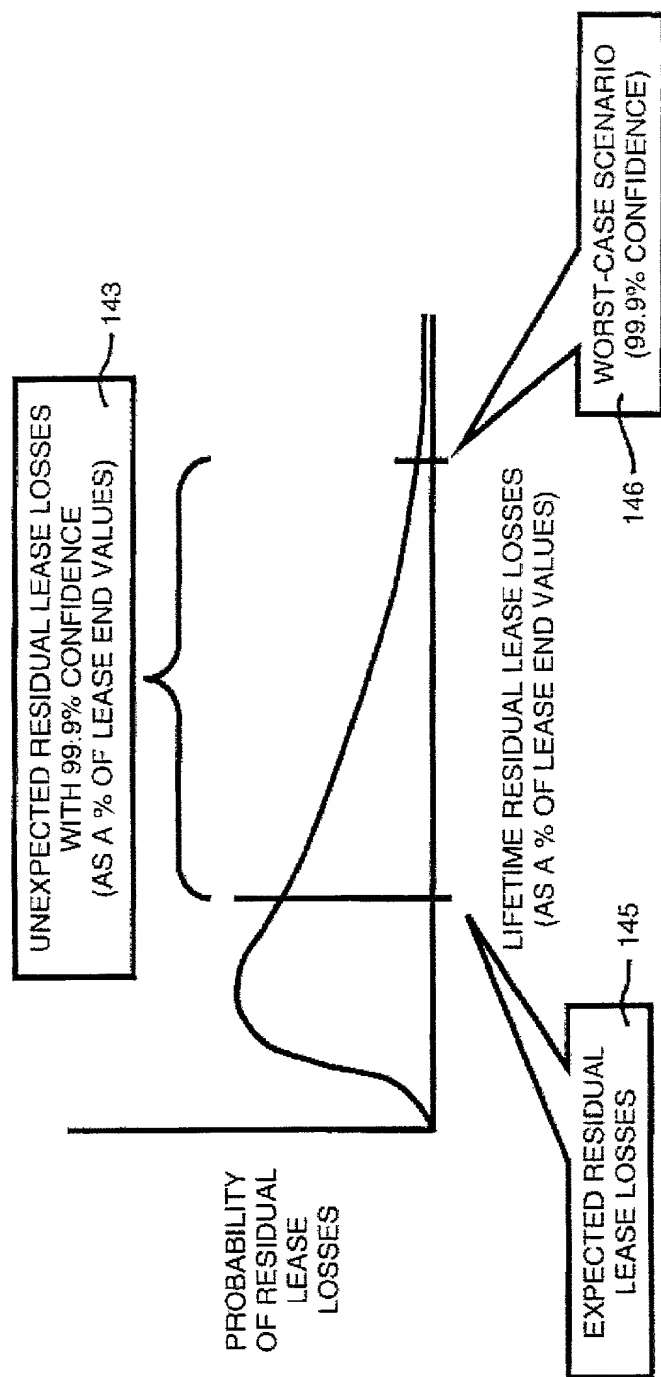


Figure 13

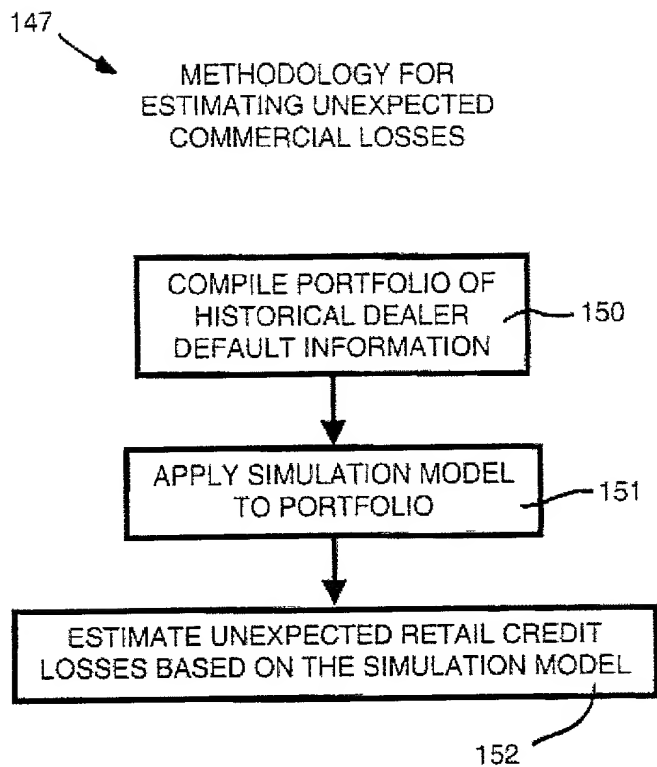


Figure 14

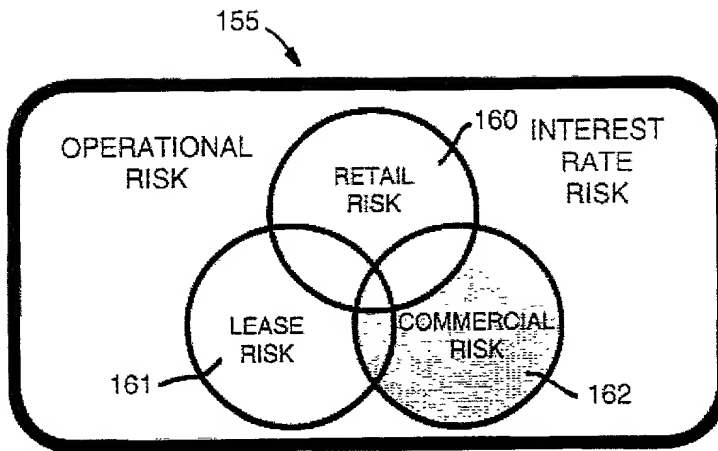


Figure 15

	CREDIT	RESIDUAL	OTHER	TOTAL
UNEXPECTED LOSSES	165	167	169	168
CORRELATION BENEFITS				- (171)
TOTAL UNEXPECTED LOSSES				170

Figure 16

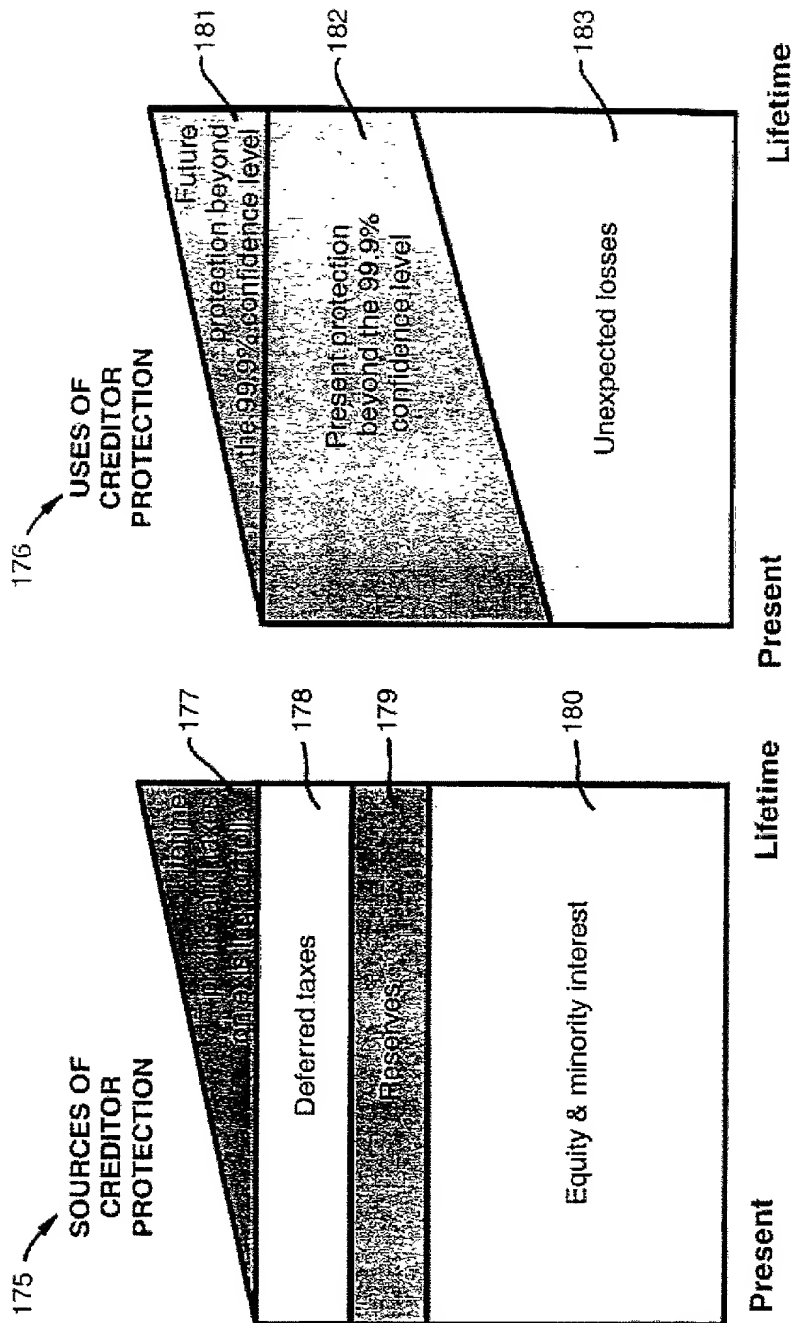


Figure 17